

Weekly Work Report

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1 Content

1.1 Logistic Regression: Cost Function

To train the parameters ω and b, we need to define a cost function. In logistic regression, we want $\hat{y}^{(i)} \approx y^{(i)}$.

Loss(error) function

The loss function measures the discrepancy between the prediction $(\hat{y}^{(i)})$ and the desired output $(y^{(i)})$. In other words, the loss function as shown in Eq. 1 2 computes the error for a single training example.

$$L(\hat{y}^{(i)}, y^{(i)}) = \frac{1}{2} (\hat{y}^{(i)}, y^{(i)})^2 \tag{1}$$

$$L(\hat{y}^{(i)}, y^{(i)}) = -[y^{(i)}\log(\hat{y}^{(i)}) + (1 - y^{(i)})\log(1 - \hat{y}^{(i)})]$$
(2)

- If $y^{(i)} = 1$: $L(\hat{y}^{(i)}, y^{(i)}) = -\log(\hat{y}^{(i)})$ where $\log(\hat{y}^{(i)})$ and $\hat{y}^{(i)}$ should be close to 1
- If $y^{(i)} = 0$: $L(\hat{y}^{(i)}, y^{(i)}) = -\log(1 \hat{y}^{(i)})$ where $\log(1 \hat{y}^{(i)})$ and $\hat{y}^{(i)}$ should be close to 0

Cost function

The cost function is the average of the loss function of the entire training set. We are going to find the parameters ω and b that minimize the overall cost function as Eq. 3

$$J(\omega, b) = \frac{1}{m} \sigma[(y^{(i)}) \log(\hat{y}^{(i)}) + (1 - y^{(i)}) \log(1 - \hat{y}^{(i)})]$$
(3)

2 Progress in this week

- Step 1 Watched the courses clips.
- Step 2 Wathced again and took notes.
- Step 3 Grasped the related pictures and wrote the Latex.
- Step 4 Organized the content and push to the github.

3 Plan

Objective: Learn Neural Network and Deep Learning by myself.

2018.07.08—2018.05.14 Watch the rest of week two course clips and take the note.

2018.07.15—2018.07.21 Do so on week three course.

2018.05.22 - 2018.05.38 Do so on week thour course.

References

- [1] A. Ng. Neural network and deep learning. http://mooc.study.163.com/smartSpec/detail/1001319001.htm.
- [2] A. Ng. Neural network and deep learning. https://www.coursera.org/learn/neural-networks-deep-learning/exam/QR8kq/introduction-to-deep-learning.